1. A cavity wall construction comprising:

a first wall;

a second wall generally parallel to and spaced from the first wall; wherein the second wall is comprised of courses of masonry units held together with mortar;

an opening in the first and second walls, the opening including spaced jambs on opposite sides of the opening separated by a header atop the opening;

a frame sized and configured to fit within the opening; and

at least one surround device positioned at a juncture between the frame and one of the jambs and the header of the opening, a first leg of each surround device being juxtaposed to an outer face of the first wall and a second leg of each surround device being juxtaposed to the frame at one of the jambs and the header of the opening to thereby provide a transition from the frame to the second wall.

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2. The cavity wall construction of claim 1 wherein the second leg of the surround device further comprises:

a terminal end portion; and

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a frangible connection joining the terminal end portion to a remainder of the second leg;

wherein the terminal end portion is adapted to be removed along the frangible connection and thereby reveal a recess at a juncture adjacent to the frame, the remainder of the second leg and one of the jambs and the header of the opening.

- 3. The cavity wall construction of claim 2 further comprising: a bead of caulk positioned in the recess and sealing the juncture between the frame and the second wall.
- 4. The cavity wall construction of claim 1 wherein the first and second legs are generally perpendicular to each other.
- 5. The cavity wall construction of claim 2 wherein the surround device is installed at the header of the opening and the second wall further comprises:

an channel supporting a course of the masonry units at the header and the second leg of the surround device is juxtaposed between the channel and the frame.

- 6. The cavity wall construction of claim 1 wherein the opening is one of a window opening and a door opening and the frame is one of a window frame and a door frame.
- 7. The cavity wall construction of claim 2 wherein the second leg is a closed cell foam material and the frangible connection comprises perforations in the closed cell foam material.
- 8. The cavity wall construction of claim 1 further comprising: at least one corrugation in the first leg extending generally parallel to the second leg.
- 9. The cavity wall construction of claim 1 wherein the first and second legs are of dissimilar materials bonded together.

10. A cavity wall construction comprising:

a first wall;

a second wall generally parallel to and spaced from the first wall;
wherein the second wall is comprised of courses of masonry units
held together with mortar;

an opening in the first and second walls, the opening including spaced jambs on opposite sides of the opening separated by a header atop the opening;

a frame sized and configured to fit within the opening;

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wherein the opening is one of a window opening and a door opening and the frame is one of a window frame and a door frame;

at least one surround device positioned at a juncture between a perimeter of the frame and one of the jambs and the header of the opening, a first leg of each surround device being mounted to an outer face of the first wall and a second leg of each surround device being generally perpendicular to the first leg and juxtaposed to the frame at one of the jambs and the header of the opening to thereby provide a transition from the frame to the second wall;

at least one corrugation in the first leg extending generally parallel to the second leg;

a terminal end portion of the second leg;

a frangible connection joining the terminal end portion to a remainder of the second leg;

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wherein the terminal end portion is adapted to be removed along the frangible connection and thereby reveal a recess adjacent to the frame, the remainder of the second leg and one of the jambs and the header of the opening; and

a bead of caulk positioned in the recess and sealing the juncture between the frame and the second wall.

11. The cavity wall construction of claim 10 wherein the surround device is installed at the header of the opening and the second wall further comprises:

an channel supporting a course of the masonry units at the header and the second leg of the surround device is juxtaposed between the channel and the frame.

12. A surround device adapted to be mounted to a wall adjacent an opening in the wall and provide a transition to a frame mounted in the opening, the surround device comprising:

a first leg being adapted for mounting to an outer face of the wall adjacent to the opening; and

a second leg being adapted to be juxtaposed to the frame to thereby provide a transition from the frame to the wall.

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13. The device of claim 12 wherein the second leg further comprises:a terminal end portion; and

a frangible connection joining the terminal end portion to a remainder of the second leg;

wherein the terminal end portion is adapted to be removed along the frangible connection and thereby reveal a recess at a juncture adjacent to the frame and the remainder of the second leg.

14. The device of claim 13 further comprising:

a bead of caulk positioned in the first recess and sealing the juncture between the wall and the frame.

15. The device of claim 12 wherein the first and second legs are generally perpendicular to each other.

- 16. The device of claim 13 wherein the second leg is a closed cell foam material and the frangible connection comprises perforations in the closed cell foam material.
- 17. The device of claim 12 further comprising: at least one corrugation in the first leg extending generally parallel to the second leg.
- 18. The device of claim 12 wherein the first and second legs are of dissimilar materials bonded together.

19. A method of constructing a wall comprising the steps of: erecting a first wall having a hole therein, the hole being bounded by at least one jamb;

mounting a frame within the hole;

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mounting a surround device to the first wall adjacent to the frame and the jamb, the surround device having a first leg and a second leg, the first leg being mounted to the first wall; and

juxtaposing the second leg of the surround device to the frame and thereby provide a transition from the frame to the wall at the opening.

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20. The method of claim 19 further comprising: erecting a second wall spaced from the first wall, the first leg being mounted to on outer face of the first wall confronting the second wall.

21. The method of claim 20 wherein the second wall is erected with masonry units held togther with mortar, the method further comprising:

juxtaposing one of the masonry units and the mortar to the second leg of the surround device.

22. The method of claim 19 further comprising:

orienting a corrugation in the first leg generally vertically on the first wall.

23. The method of claim 19 wherein the second leg comprises a terminal end portion joined to a remainder of the second leg by a frangible connection, the method further comprising:

removing the terminal end portion of the second leg along the frangible connection and thereby exposing a recess at a juncture adjacent to the frame, the remainder of the second leg and the jamb of the opening.

24. The method of claim 23 further comprising: applying a bead of caulk in the recess.

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